

EXHIBIT E2

Aleksandr Gamburg LIFO Losses

Credit Suisse VelocityShares Daily Inverse VIX Short-Term Exchange Traded Notes
Class Period: 1/29/2018 - 2/5/2018

| Trade Date | Transaction Type | # Shares | Share Price (\$) | Class Period Purchases | Class Period Sales | Sales on Class Period Purchases | Class Period Net Holdings | Cost: | Proceeds | |
|------------|------------------|----------|------------------|------------------------|--------------------|---------------------------------|---------------------------|-----------------|----------|--|
| | | | | | | | | | Proceeds | Damage Summary |
| 1/30/2018 | Purchase | 100 | 120.9480 | 100 | - | - | 100 | \$ 12,094.80 | | Total Class Period Purchases: |
| 1/30/2018 | Purchase | 1,350 | 120.9500 | 1,350 | - | - | 1,450 | \$ 163,382.50 | | Total Class Period Sales: |
| 1/30/2018 | Purchase | 22 | 120.9000 | 22 | - | - | 1,472 | \$ 2,659.80 | | Total Sales on Class Period Purchases: |
| 1/30/2018 | Purchase | 100 | 120.9700 | 100 | - | - | 1,572 | \$ 12,097.00 | | Total Class Period Shares Retained: |
| 1/30/2018 | Purchase | 50 | 120.9300 | 50 | - | - | 1,622 | \$ 6,046.50 | | Loss Price*: |
| 1/30/2018 | Purchase | 200 | 120.8700 | 200 | - | - | 1,822 | \$ 24,174.00 | | |
| 1/30/2018 | Purchase | 850 | 120.9800 | 850 | - | - | 2,672 | \$ 102,333.00 | | Total Purchases: |
| 1/30/2018 | Purchase | 25 | 120.9900 | 25 | - | - | 2,697 | \$ 3,024.75 | | Total Sales Proceeds: |
| 1/30/2018 | Purchase | 50 | 120.9400 | 50 | - | - | 2,747 | \$ 6,047.00 | | Total Retained Value: |
| 1/30/2018 | Purchase | 155 | 120.9600 | 155 | - | - | 2,902 | \$ 18,748.80 | | |
| 1/30/2018 | Purchase | 6,890 | 121.0000 | 6,890 | - | - | 9,792 | \$ 833,590.00 | | |
| 1/30/2018 | Purchase | 100 | 120.9980 | 100 | - | - | 9,892 | \$ 12,099.80 | | |
| 1/30/2018 | Purchase | 108 | 120.8400 | 108 | - | - | 10,000 | \$ 13,050.72 | | |
| 1/30/2018 | Sale | 4,488 | 121.5000 | - | (4,488) | (4,488) | 5,512 | \$ (545,292.00) | | |
| 1/30/2018 | Sale | 3,291 | 121.5800 | - | (3,291) | (3,291) | 2,221 | \$ (400,119.78) | | |
| 1/30/2018 | Sale | 165 | 121.5300 | - | (165) | (165) | 2,056 | \$ (20,052.45) | | |
| 1/30/2018 | Sale | 35 | 121.5400 | - | (35) | (35) | 2,021 | \$ (4,253.90) | | |
| 1/30/2018 | Sale | 1,306 | 121.5200 | - | (1,306) | (1,306) | 715 | \$ (158,705.12) | | |
| 1/30/2018 | Sale | 715 | 121.5100 | - | (715) | (715) | - | \$ (86,879.65) | | |
| 1/31/2018 | Purchase | 8 | 127.2700 | 8 | - | - | 8 | \$ 1,018.16 | | |
| 2/2/2018 | Purchase | 10,000 | 119.0000 | 10,000 | - | - | 10,008 | \$ 1,190,000.00 | | |

*The Loss Price has been adjusted to weigh the effect of post-class period sales on the retained value. Pursuant to the PSURA, post-class period sales are valued at the higher of the sale price and the average price from the beginning of the 90-day period through the sale date.